Curriculum Vitae
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EDUCATIONS

Ph.D., Economics (2/1/2006), The Graduate Center, City University of New York (CUNY), U.S.
M.Phil., Economics (10/1/2004), The Graduate Center, City University of New York, U.S.
M.P.A., Public Administration (2/1/1999), Baruch College, City University of New York, U.S.
B.A., Political Science & Economics (*Cum Laude*, 6/2/1997), York College, CUNY, U.S.

FIELDS OF INTEREST

Financial Economics, Behavioral Finance, Financial Risk Management, Financial Sustainability

ACADEMIC EXPERIENCES

2/2021 ~ present	Professor	Department of Information Management and Finance, National Yang Ming Chiao Tung University (NYCU), Taiwan
8/2019 ~ 1/2021	Professor	Department of Information Management and Finance, National Chiao Tung University (NCTU), Taiwan
8/2014 ~ 7/2019	Associate Professor	Department of Information Management and Finance, National Chiao Tung University (NCTU), Taiwan
8/2011 ~ 7/2014	Associate Professor	Program of Finance, College of Management, Yuan Ze University (YZU), Taiwan
8/2006 ~ 7/2011	Assistant Professor	Department of Finance, College of Management, Yuan Ze University (YZU), Taiwan
1/2003 ~ 1/2006	Adjunct Lecturer	Baruch College, City University of New York (CUNY), U.S.
3/1998 ~ 6/1999	Research Assistant	Center of Research in Government and Business, School of Public Affairs, Baruch College, CUNY, U.S.

PROFESSIONAL EXPERIENCES

8/2022 ~ present	Director	Department of Information Management and Finance, National Yang Ming Chiao Tung University (NYCU), Taiwan
2/2022 ~ present	Associate Dean	College of Management, National Yang Ming Chiao Tung University (NYCU), Taiwan
8/2014 ~ 1/2022	Director	Office of International Affairs, College of Management, National Yang Ming Chiao Tung University (NYCU/NCTU), Taiwan
8/2013 ~ 7/2014	Director	English BBA Program, College of Management, Yuan Ze University (YZU), Taiwan
8/2013 ~ 7/2014	Director	Office of International Programs, College of Management, Yuan Ze University (YZU), Taiwan
8/2011 ~ 7/2013	Director	AACSB Accreditation Office, College of Management, Yuan Ze University (YZU), Taiwan
8/2011 ~ 7/2012	Acting Director	Ph.D. Program, College of Management, Yuan Ze University, Taiwan

4/2003 ~ 6/2006	Senior Analyst	Office of Tax Policy, City Government of New York, U.S.
6/1999 ~ 4/2003	Analyst	Department of Finance, City Government of New York, U.S.

COURSES TEACHING OR TAUGHT

Undergraduate:

- Financial Management, National Yang Ming Chiao Tung University, Taiwan
- Decision Making in the Cloud Age, National Chiao Tung University, Taiwan
- Macroeconomics, National Yang Ming Chiao Tung University/Yuan Ze University, Taiwan
- Financial Derivative Securities, Yuan Ze University, Taiwan
- Advanced Statistical Analysis for Public Policy and Management, Baruch College, CUNY, U.S.

Graduate:

- Financial Management, National Yang Ming Chiao Tung University, Taiwan
- Macroeconomics and Financial Market, National Chiao Tung University, Taiwan
- Macroeconomic Analysis, Yuan Ze University, Taiwan
- Econometrics, Yuan Ze University, Taiwan
- Financial Risk Management, Yuan Ze University, Taiwan
- Economic Analysis and Public Policy, Baruch College, CUNY, U.S.
- Research and Analysis I, Baruch College, CUNY, U.S.
- Research and Analysis II, Baruch College, CUNY, U.S.

AWARDS AND HONORS

- Thesis Award (2022) TSC Thesis Competition
- Excellent Award in Guidance (2021), National Yang Ming Chiao Tung University, Taiwan
- Thesis Award (2020) Bank of Taiwan, Taiwan
- Senior Fellowship, Higher Education Academy, 2020
- Excellence Award in Teaching (2018), National Chiao Tung University, Taiwan
- Award in Guidance (2015), National Chiao Tung University, Taiwan
- Thesis Award (2015) Fubon Life Insurance, Taiwan
- Thesis Awards: TSC, (2012, 2014); Annual Meeting of Chinese Society for Management of Technology (2012)
- Excellence Award in Teaching (2011), Yuan Ze University, Taiwan
- Outstanding in Research (2010, 2011), Yuan Ze University, Taiwan
- Excellence Award in Guidance & Service (2008), Yuan Ze University, Taiwan
- PSC/CUNY Tuition Award (2002-2005), The Graduate Center, CUNY, U.S.
- Employee of the Month (May 2002), Department of Finance, City Government of New York, U.S.
- Academic Award of Political Science (1997), York College, CUNY, U.S.
- First-placed Graduate (1997), Department of Political Science, York College, CUNY, U.S.

PUBLICATIONS

Ranked by National Science and Technology Council of Taiwan:

1. Hu, Ming-Che, Alex Y. Huang, Dan-Liou Yu, and Rui-Xiang Zhai (2022) A behavior perspective of distress anomaly: Evidence from overnight returns. *Journal of Behavioral Finance*, accepted for publication.【SSCI; A-】
2. Huang, Alex Y., Ming-Che Hu, and Quang Thai Truong (2021) Asymmetrical impacts from overnight returns on stock returns. *Review of Quantitative Finance and Accounting*, 56(3), 849-889.【$A_{\text{Tier-2}}$】
3. Cheng, Chiao-Ming, Alex Y. Huang, and Ming-Che Hu (2019) Investor attention and stock price movement. *Journal of Behavioral Finance*, 20(3), 294-303.【SSCI; A-】
4. Hu, Wen-Cheng and Alex Y. Huang (2018) Asymmetric dynamics between informed trading activity and credit default swaps. *Journal of Derivatives*, 26(2), 70-85.【SSCI; $A_{\text{Tier-2}}$】

5. Huang, Alex Y., Chih-Chun Chen, and Chung-Hua Shen (2014) Dynamics of sovereign credit contagion. *Journal of Derivatives*, 22(1), 27-45. 【SSCI; $A_{\text{Tier-2}}$】
6. Huang, Alex Y. and Chiao-Ming Cheng (2013) Information risk and credit contagion. *Finance Research Letters*, 10(3), 116-123.【SSCI; A-】
7. Huang, Alex Y. (2013) Value at Risk estimation by quantile regression and kernel estimator. *Review of Quantitative Finance and Accounting*, 41(2), 225-251. 【$A_{\text{Tier-2}}$】
8. Huang, Alex Y. (2012) Asymmetric dynamics of stock price continuation. *Journal of Banking and Finance*, 36(6), 1839-1855.【SSCI; $A_{\text{Tier-1}}$】
9. Huang, Alex Y., Chung-Hua Shen, and Chih-Chun Chen (2012) Impacts from major events of financial crisis on credit default swaps. *Journal of Fixed Income*, 21(3), 31-43.【$A_{\text{Tier-2}}$】
10. Huang, Alex Y., Sheng-Pen Peng, Fangjhy Li, Ching-Jie Ke (2011) Volatility forecasting of real exchange rate by quantile regression. *International Review of Economics and Finance*, 20(4), 591-606. 【SSCI; A-】
11. Li, Nan and Alex Y. Huang (2011) Price discovery between sovereign credit default swaps and bond yield spreads of emerging markets. *Journal of Emerging Market Finance*, 10(2), 197-225.【B】
12. Huang, Alex Y. (2011) Volatility forecasting in emerging markets with application of stochastic volatility model. *Applied Financial Economics*, 21(9), 665-681. 【B】
13. Huang, Alex Y. (2010) An optimization process in value-at-risk estimation. *Review of Financial Economics*, 19(3), 109-116. 【A-】
14. Huang, Alex Y. (2009) A value at risk approach with kernel estimator. *Applied Financial Economics*, 19(5), 379-395. 【B】

Other Publications:

1. Huang, Yi-Hou, Woan-lih Liang, Quang Thai Truong, and Yanzhi Wang (2022) No new tricks for old dogs? Old directors and innovation performance. *Technological Forecasting and Social Change*, accepted for publication. 【SSCI】
2. Huang, Alex Y. and Ming-Che Hu (2022) Return volatility, skewness, and momentum effects (book chapter). *Handbook of Investment Analysis, Portfolio Management, and Financial Derivatives* (edited by C.F. Lee, A. Lee, and J. Lee; chapter 67), World Scientific.
3. Chen, Yi-Han and Alex Y. Huang (2021) The effects of tariffs and export controls under trade war on the service and high-tech industries in the United States (in Chinese). *Public Finance Review*, 50(2), 102-129.
4. Chang, Ching-Liang, Alex Y. Huang, Siou-Yi Lin and Chia-Ying Chan (2017) Asymmetric impact of informed trading activity on stock return volatility (in Chinese). *Taiwan Journal of Applied Economics*, 101, 109-147.【TSSCI】
5. Huang, Alex Y. (2016) Impacts of implied volatility on stock price realized jumps. *Economic Systems*, 40(4), 622-630. 【SSCI】
6. Huang, Alex Y. (2015) Value at risk estimation by threshold stochastic volatility model. *Applied Economics*, 47(45), 4884-4900. 【SSCI】
7. Huang, Alex Y., Chung-Hua Shen, and Chih-Chun Chen (2013) Impacts on credit default swaps by major events of financial crisis (in Chinese). *Sun Yat-Sen Management Review*, 21(2), 255-298.【TSSCI】
8. Huang, Alex Y. and Wen-Cheng Hu (2013) Price dynamics of credit default swaps (in Chinese). *Journal of Management and Systems*, 20(3), 407-439.【TSSCI】
9. Huang, Alex Y. and Wen-Cheng Hu (2012) Switching dynamics in credit default swaps: Evidence from smooth transition autoregressive model. *Physica A: Statistical Mechanics and Its Applications*, 391(4), 1497-1508. 【SCI】
10. Huang, Alex Y. (2012) Volatility forecasting by quantile regression. *Applied Economics*, 44(4), 423-433.【SSCI】
11. Huang, Alex Y. and Hui-Ling Shen (2012) The case of split between ASUS and Pegatron (in Chinese). *Management Review*, 31(2), 99-118.【TSSCI】

12. Huang, Alex Y., Chiao-Ming Cheng, Wen-Cheng Hu, and Chih-Chun Chen (2012) Oil price and stock prices of alternative energy companies: Time varying relationship with recent evidence (in Chinese). *Journal of Economics and Management*, 8(2), 221-258.
13. Huang, Alex Y. (2011) Volatility modeling by asymmetrical quadratic effect with diminishing marginal impact. *Computational Economics*, 37(3), 301-330. 【SSCI】
14. Chen, Chun-Da, Alex Y. Huang, and Chih-Chun Chen (2011) The effects of abolishing a foreign institutional investment quota in Taiwan. *Emerging Markets Finance and Trade*, 47(2), 74-98. 【SSCI】
15. Huang, Alex Y., Chiao-Ming Cheng, Wen-Cheng Hu, and Chih-Chun Chen (2011) Relationship between crude oil prices and stock prices of alternative energy companies with recent evidence. *Economics Bulletin*, 31(3), 2434-2443.
16. Lee, Wen-Shiung, Alex Y. Huang, Yong-Yang Chang, and Chiao-Ming Cheng (2011) Analysis of decision making factors for equity investment by DEMATEL and analytic network process. *Expert Systems with Applications*, 38(7), 8375-8383. 【SCI】
17. Huang, Alex Y., Fangjhy Li, Wen-Cheng Hu, and Chih-Chun Chen (2011) An alternative volatility forecasting by backtesting optimization process with GARCH model. *International Journal of Economics*, 5(2), 235-242.
18. Li, Fangjhy, Alex Y. Huang, and Ming-Feng Hsieh (2011) Relationship between international gold spot prices and Taiwanese gold futures premium (in Chinese). *Operating Management Reviews*, 7(2), 51-71.
19. Huang, Alex Y. and Yi-Heng Tseng (2010) Is crude oil price affected by the US dollar exchange rate? *International Research Journal of Finance and Economics*, December(58), 109-120.
20. Huang, Alex Y., Nan Li, Wen-Cheng Hu, and Chih-Chun Chen (2009) Is there arbitrage-free equilibrium between sovereign credit default swaps and bonds? *Empirical Economics Letters*, 8(9), 867-876.
21. Huang, Alex Y. and Tsung-Wei Tseng (2009) Forecast of value at risk for equity indices: An analysis from developed and emerging markets. *Journal of Risk Finance*, 10(4), 393-409.

ACADEMIC SERVICES

Ad Hoc Reviewer:
Journal of Money, Credit, and Banking; *Journal of Banking and Finance*; *Journal of Multinational Financial Management;* *Quarterly Review of Economics and Finance*; *International Review of Economics and Finance*; *Review of Quantitative Finance and Accounting*; *Computational Economics*; *Mathematical Problems in Engineering*; *Economic Modelling*; *Asia-Pacific Journal of Accounting and Economics*; *Manchester School*; *Journal of Applied Statistics*; *Finance Research Letters*; *Applied Economics*; *Emerging Markets Finance and Trade*; *Economics Bulletin*; *North American Journal of Economics and Finance*; *Economic Systems*; *Bulletin of Economic Research*; *Physica A*: *Statistical Mechanics and Its Applications*; *Review of Pacific Basin Financial Markets and Policies*; *Journal of Financial Studies*; *Journal of Economics and Management*; *Sun Yat-Sen Management Review*; *Chung Yuan Management Review*; *Fu Jen Management Review*; *Commerce & Management Quarterly*; *Journal of Central Taiwan University of Science and Technology*; *Review of Taiwanese Futures and Derivatives*.

Associate Editor:
Advances in Investment Analysis and Portfolio Management (since 2020)

Guest Editor:
Review of Securities and Futures Markets (2022) Special Issue in ESG, Business Sustainability, and Financial Securities

Conference Program Co-Directors:
The 31st Annual Conference on Pacific Basin Finance, Economics, Accounting and Management, June 2-3, 2023, NYCU
The 16th NYCU International Finance Conference, December 2, 2022, NYCU

DOCTORAL DISSERTATION

Title: *A Comparison of Value at Risk Approaches and a New Method with Extreme Value Theory and Kernel Estimator* (©2006, City University of New York)
Committees: Salih N. Neftci (Chair/Advisor), Michael Grossman, and Thom B. Thurston

PERSONAL INFORMATION

Male, born 2/25/1973 (Taipei City), married (with Lisa Hsiao), daughter (Emma), dogs (Lucy; Nini).
Interests: religion, baseball, movie, tennis, philosophy, basketball, history.